ENVIRONMENTAL SOCIAL

STOXX® GLOBAL 1800 ESG BROAD MARKET INDEX

Index description

The STOXX ESG Broad Market Indices track the performance of a selection of STOXX Indices after set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the Sustainalytics Global Standards Screening assessment, ESG Risk Ratings or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Small Arms and Military Weapons. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

Key facts

»ESG screened versions of STOXX Benchmark Indices.

»Indices select 80% of the securities from underlying indices.

»Screening provided by award-winning ESG data provider Sustainalytics.

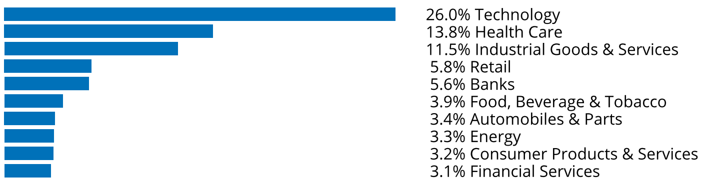
»Transparent free-float market-cap weighting scheme.

»Suitable as underlying for mandates, passive funds, ETFs, structured products and listed derivatives.

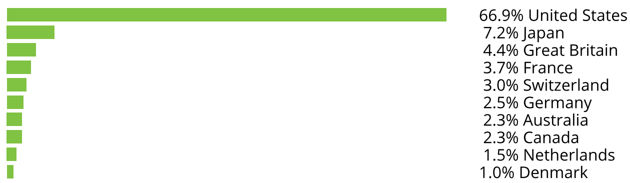
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 ESG Broad Market Index	49,880.2	45,097.9	31.3	10.4	2660.8	1.3	5.9	0.0	7.6
STOXX Global 1800 Index	57,683.7	52,286.5	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 ESG Broad Market Index	3.7	14.0	14.7	47.8	72.2	N/A	N/A	14.9	14.0	11.6
STOXX Global 1800 Index	3.7	12.5	14.1	45.3	67.3	N/A	N/A	14.3	13.4	11.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global 1800 ESG Broad Market Index	9.0	11.7	14.9	14.6	17.6	N/A	N/A	0.7	0.9	0.6
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.9	0.6
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global 1800 ESG Broad Market Index	1.0	1.0	1.0	1.0	1.0	1.0	0.9	0.9	0.8	0.8
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global 1800 ESG Broad Market Index	1.0	1.0	1.0	1.0	1.0	-0.4	3.0	0.6	0.7	0.7

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, gross return), all data as of Jun. 30, 2023

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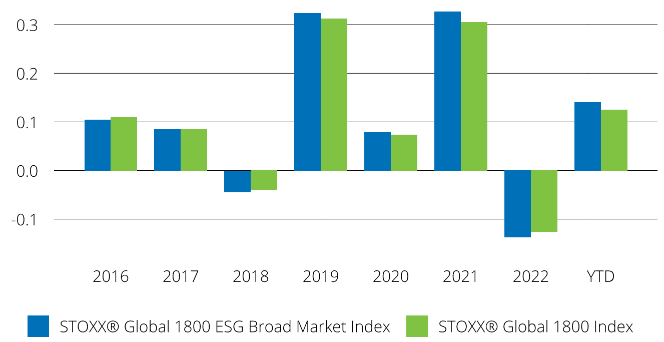
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global 1800 ESG Broad Market Index	25.0	18.6	20.7	18.4	3.2	2.5	2.0	11.8
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	2.5	1.9	10.8

Performance and annual returns[4]



Methodology

Companies that are non-compliant based on the Sustainalytics Global Standards Screening assessment,ESG Risk Ratings or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Small Arms and Military Weapons. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX ESG Broad Market Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index. The selection is applied across all industry groups, selecting the highest scorers and preserving the 80% selection ratio within each of the industry groups. The indices are reviewed quarterly, and components are weighted by free-float market capitalization, with a maximum capped weight of 10%. Deleted companies are not replaced.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1107032521	SXWWESGB		.SXWWESGB
Net Return	EUR	CH1107032513	SXWRESGB	SXWRESGB INDEX	.SXWRESGB
Price	EUR	CH1107032505	SXWPESGB	SXWPESGB INDEX	.SXWPESGB
Gross Return	USD	CH1107032554	SXWZESGB		.SXWZESGB
Net Return	USD	CH1107032547	SXWVESGB	SXWVESGB INDEX	.SXWVESGB
Price	USD	CH1107032539	SXWLESGB	SXWLESGB INDEX	.SXWLESGB

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	0.1
No. of components	80% of the underlying universe
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of March. 19, 2012
History	Available from Mar. 19, 2012
Inception date	April. 09, 2021

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	5.90
Microsoft Corp.	Technology	United States	5.15
Amazon.com Inc.	Retail	United States	2.45
NVIDIA Corp.	Technology	United States	2.11
TESLA	Automobiles & Parts	United States	1.47
ALPHABET CLASS C	Technology	United States	1.44
META PLATFORMS CLASS A	Technology	United States	1.29
UnitedHealth Group Inc.	Health Care	United States	0.91
Johnson & Johnson	Health Care	United States	0.87
JPMorgan Chase & Co.	Banks	United States	0.87

[5] Based on the composition as of Jun. 30, 2023